

# Lecture 25: Worked Examples

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# Application in Statistical Mechanics

Consider the exponential probability distribution

$$f(x) = \begin{cases} \lambda e^{-\lambda x} & x \geq 0 \\ 0 & x < 0 \end{cases} \quad (\lambda > 0)$$

Compute its Fourier transform and verify your answer by an inverse

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## Solution

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The forward transform of the distribution

$$\tilde{f}(k) = \int_0^{\infty} \lambda e^{-\lambda x} e^{-ikx} dx = \frac{\lambda e^{(-ik-\lambda)x}}{(ik + \lambda)} \Big|_{\infty}^0 = \frac{\lambda}{\lambda + ik}$$

can also be interpreted as

$$\tilde{f}(k) = \langle e^{-ikx} \rangle = \left\langle \sum_{n=0}^{\infty} \frac{(-ikx)^n}{n!} \right\rangle = \sum_{n=0}^{\infty} \frac{(-ik)^n}{n!} \langle x^n \rangle$$

giving us a mean formula:  $\langle x^n \rangle = \frac{d^n}{d(-ik)^n} \tilde{f}(k) \Big|_{k=0} \equiv \int_0^{\infty} x^n f(x) dx$

# Function Recovery

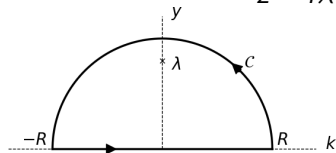
Reverse transform is given as

$$f(x) = \frac{\lambda}{2\pi} \int_{-\infty}^{\infty} \frac{e^{ikx}}{\lambda + ik} dk = \frac{\lambda}{2\pi i} \int_{-\infty}^{\infty} \frac{e^{ikx}}{k - i\lambda} dk$$

To use complex integration, set  $z = k + iy$  and take  $g(z) = \frac{e^{izx}}{z - i\lambda}$

The residue at  $z = i\lambda$ , yields

$$\frac{\lambda}{2\pi i} \oint_{\mathcal{C}} g(z) dz = \lambda e^{-\lambda x}$$



$$\lambda e^{-\lambda x} = \lim_{R \rightarrow \infty} \frac{\lambda}{2\pi i} \left[ \int_{-R}^R \frac{e^{ikx}}{k - i\lambda} dk + \int_0^{\pi} \underbrace{\frac{e^{ixR \cos \theta - xR \sin \theta} iRe^{i\theta}}{Re^{i\theta} - i\lambda}}_{\sim e^{-xR \sin \theta} \rightarrow 0} d\theta \right]$$

Yielding us  $\lambda e^{-\lambda x} = f(x)$

# Application in Quantum Mechanics

The wavefunction of a free electron in one dimension is given by

$$f(x) = \left( \frac{1}{2\pi\sigma^2} \right)^{1/4} e^{-x^2/4\sigma^2} e^{ik_0x}$$

Get the probability distributions in position and momentum spaces

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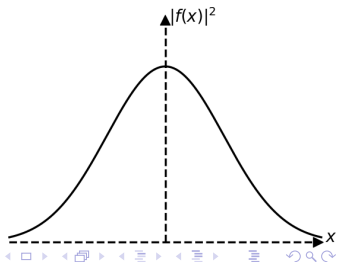
## Solution

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Notice that  $f(x)$  is a complex quantity, but its *norm square*

$$\begin{aligned} |f(x)|^2 &= \left( \frac{1}{2\pi\sigma^2} \right)^{1/2} e^{-x^2/2\sigma^2} \text{ is real} \\ &\equiv \text{probability distribution} \end{aligned}$$

$|f(x)|^2$  peaks at  $x = 0$  “most likely position”



# Probability Distribution in $x$ -space

The electron is *somewhere* in the position  $x$ -space

$$\int_{-\infty}^{\infty} |f(x)|^2 dx = \int_{-\infty}^{\infty} \left( \frac{1}{2\pi\sigma^2} \right)^{1/2} e^{-x^2/2\sigma^2} dx = 1$$

Only normalized wavefunctions can represent a physical particle

Probability of finding the  $e^-$  near some  $x_0$  is  $|f(x_0)|^2 dx$

**Q.** What about momentum space?

**A.** To seek this, we invoke the De-Broglie's hypothesis,

$$p = \frac{h}{\lambda} = \frac{h}{2\pi} \frac{2\pi}{\lambda} = \hbar k$$

Thus momentum space is the  $k$ -space, and we therefore need

$$\tilde{f}(k) = \int_{-\infty}^{\infty} f(x) e^{-ikx} dx$$

# Momentum $k$ -space

$$\begin{aligned}\tilde{f}(k) &= \int_{-\infty}^{\infty} \left( \frac{1}{2\pi\sigma^2} \right)^{1/4} e^{-x^2/4\sigma^2} e^{i(k_0-k)x} dx \\ &= \left( \frac{1}{2\pi\sigma^2} \right)^{1/4} \int_{-\infty}^{\infty} e^{-[x-i(k_0-k)2\sigma^2]^2/(4\sigma^2)} e^{-(k-k_0)^2\sigma^2} dx \\ &= \left( \frac{1}{2\pi\sigma^2} \right)^{1/4} e^{-(k-k_0)^2\sigma^2} \underbrace{\int_{-\infty}^{\infty} e^{-[x-i(k_0-k)2\sigma^2]^2/(4\sigma^2)} dx}_{\text{Gaussian Integral}} \\ &= \left( \frac{1}{2\pi\sigma^2} \right)^{1/4} e^{-(k-k_0)^2\sigma^2} (4\pi\sigma^2)^{1/2}\end{aligned}$$

where the Gaussian integral is easily solved\* by contour integration

\* Refer appendix

# Probability Distribution in $k$ -space

From  $\tilde{f}(k)$ , we obtain

$$|\tilde{f}(k)|^2 = (8\pi\sigma^2)^{1/2} e^{-2(k-k_0)^2\sigma^2}$$

We can now invoke the Parseval's theorem

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} |\tilde{f}(k)|^2 dk = 1 = \int_{-\infty}^{\infty} |f(x)|^2 dx$$

The  $e^-$  has some momentum, and is somewhere on the  $x$ -axis

The momentum probability distribution is therefore,  $\frac{|\tilde{f}(k)|^2}{2\pi}$

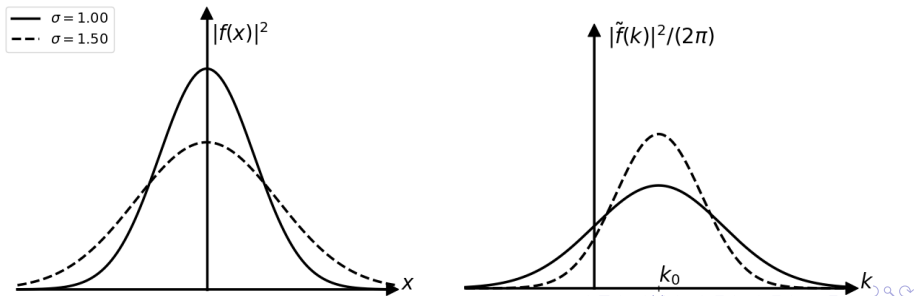
Probability of finding the  $e^-$  near some  $p_0 = \hbar k_0$  is  $\frac{|\tilde{f}(k_0)|^2}{2\pi} dk$

# Uncertainty Principle

The probability distributions derived so far,

$$\frac{|\tilde{f}(k)|^2}{2\pi} = \left(\frac{2\sigma^2}{\pi}\right)^{1/2} e^{-2(k-k_0)^2\sigma^2} \quad |f(x)|^2 = \left(\frac{1}{2\pi\sigma^2}\right)^{1/2} e^{-x^2/2\sigma^2}$$

- Fourier transform of a Gaussian is another Gaussian
- Phase factor of  $e^{ik_0x}$  in  $f(x)$  shifts the center of  $|\tilde{f}(k)|^2$  to  $k_0$
- Product of variances,  $\sigma_k^2 \sigma_x^2 = \text{const}$  Uncertainty Principle





# $N$ -dimensions

Fourier transforms are easily generalized to  $N$ -dimensions, say 3D

$$\begin{aligned}\tilde{f}(\mathbf{k}) &= \int_{V(\mathbf{r})} f(\mathbf{r}) e^{-i\mathbf{k}\cdot\mathbf{r}} d^3\mathbf{r} \\ f(\mathbf{r}) &= \frac{1}{(2\pi)^3} \int_{V(\mathbf{k})} \tilde{f}(\mathbf{k}) e^{i\mathbf{k}\cdot\mathbf{r}} d^3\mathbf{k}\end{aligned}$$

Fourier transforming the unity

$$\begin{aligned}\int_{V(\mathbf{r})} e^{-i\mathbf{k}\cdot\mathbf{r}} d^3\mathbf{r} &= (2\pi)^3 \delta^3(\mathbf{k}) & \int_{V(\mathbf{k})} e^{i\mathbf{k}\cdot\mathbf{r}} \delta^3(\mathbf{k}) d^3\mathbf{k} &= 1 \\ \int_{V(\mathbf{k})} e^{-i\mathbf{k}\cdot\mathbf{r}} d^3\mathbf{k} &= (2\pi)^3 \delta^3(\mathbf{r}) & \int_{V(\mathbf{r})} e^{i\mathbf{k}\cdot\mathbf{r}} \delta^3(\mathbf{r}) d^3\mathbf{r} &= 1\end{aligned}$$

where the 3D  $\delta$ -distributions in  $\mathbf{r}$ - and  $\mathbf{k}$ -space are respectively

$$\begin{aligned}\delta^3(\mathbf{r}) &= \delta(x) \delta(y) \delta(z) \\ \delta^3(\mathbf{k}) &= \delta(k_x) \delta(k_y) \delta(k_z)\end{aligned}$$

# Appendix

Evaluate  $\mathcal{I} = \int_{-\infty}^{\infty} e^{-(x-ib)^2/(4\sigma^2)} dx$        $b = (k_0 - k)2\sigma^2 > 0$

**Solution**

Consider  $z = x + iy$  and the function

$$f(z) = e^{-z^2/(4\sigma^2)} \text{ and the loop } \mathcal{C}$$

$$\oint_{\mathcal{C}} f(z) dz = 0$$

$$\begin{aligned} &= \int_{-R}^R e^{-(x-ib)^2/4\sigma^2} dx + \int_{-b}^0 e^{-(R+iy)^2/(4\sigma^2)} d(iy) \\ &+ \int_R^{-R} e^{-x^2/4\sigma^2} dx + \int_0^{-b} e^{-(-R+iy)^2/(4\sigma^2)} d(iy) \end{aligned}$$

As  $R \rightarrow \infty$ , the  $y$ -integrals vanish as the integrands  $\sim e^{-R^2}$ , giving

$$\mathcal{I} = \sqrt{4\pi\sigma^2}$$

